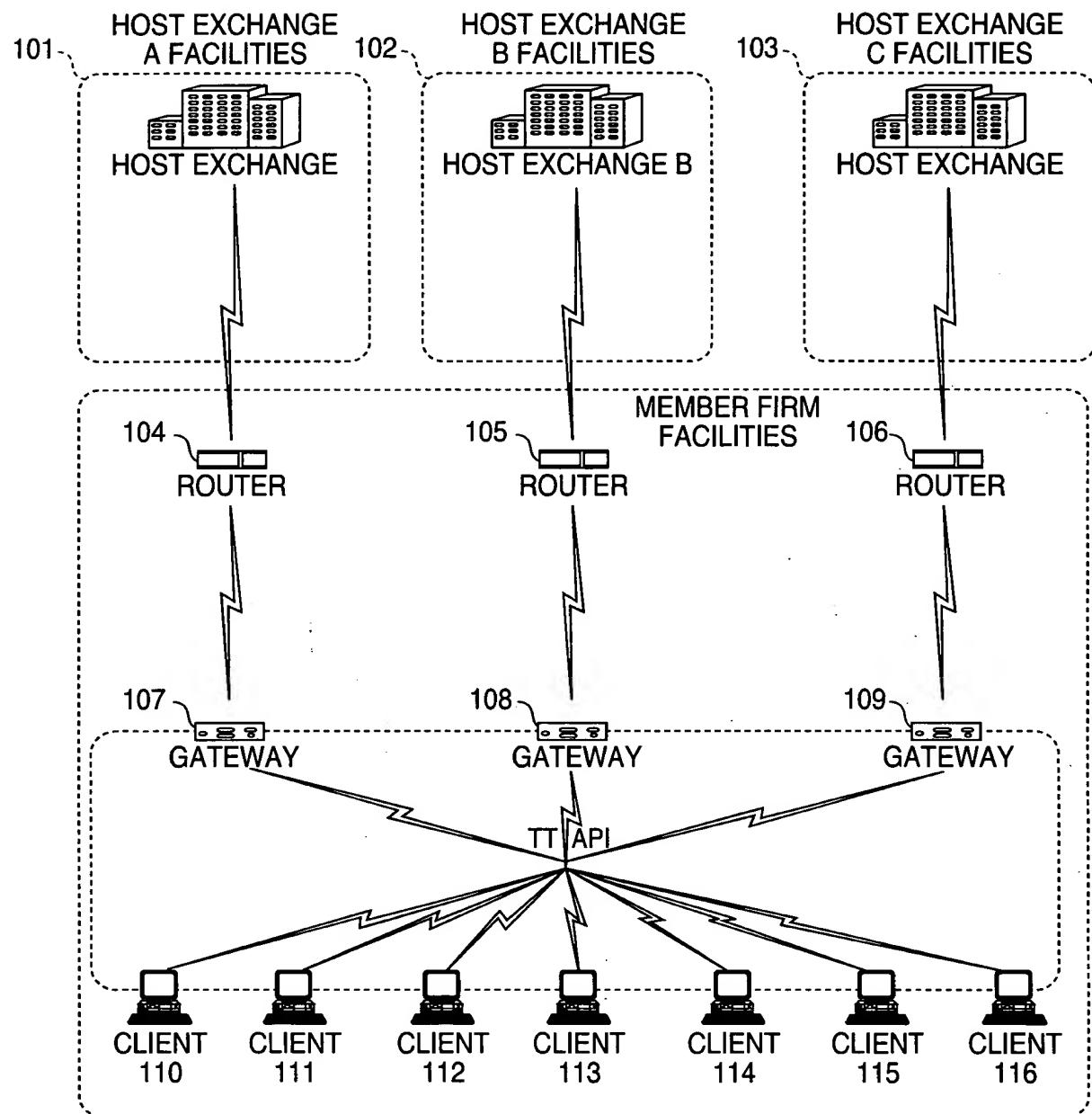


FIG. 1

CONNECTION TO MULTIPLE EXCHANGES



Title: CLICK BASED TRADING WITH
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DEPTH AND PRICE CONSOLIDATION
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FIG. 2

	Contract	Depth	BidQty	BidPrc	AskPrc	AskQty	LastPrc	LastQty	Total
1	CDHO	201	785	7626	7627	21	7627	489	8230
2		202	626	7625	7629	815			
3		203	500	7624	7630	600			
4		204	500	7623	7631	2456			
5		205	200	7622	7632	800			

FIG. 3

SYCOM FGBL DEC99

	E/W	10:48:44	BidQ	AskQ	Prc	LTQ
1009		L 3		104	99	
1010		R 5		24	98	
1011		720		33	97	
1012		X 10		115	96	
1013		0		32	95	
1014		10 1H		27	94	
		50 3H		63	93	
1007	S 0			45	92	
	W 24	1K 5H				
1015	S 0	CLR				
	W 7	X 10		28	91	
1016		17 ▾		20	90	10
1008	B 0	CXL	18		89	
	W 15	+ -	97		88	
1017	B 0	NET 0	30		87	
	W 13		43		86	
1018	B 0		110		85	
	W 17	NET REAL	23		84	
1019			31		83	
1021			125		82	
			21		81	
			1001	1002	1003	1004
			1005	1006		
						1020

FIG. 4

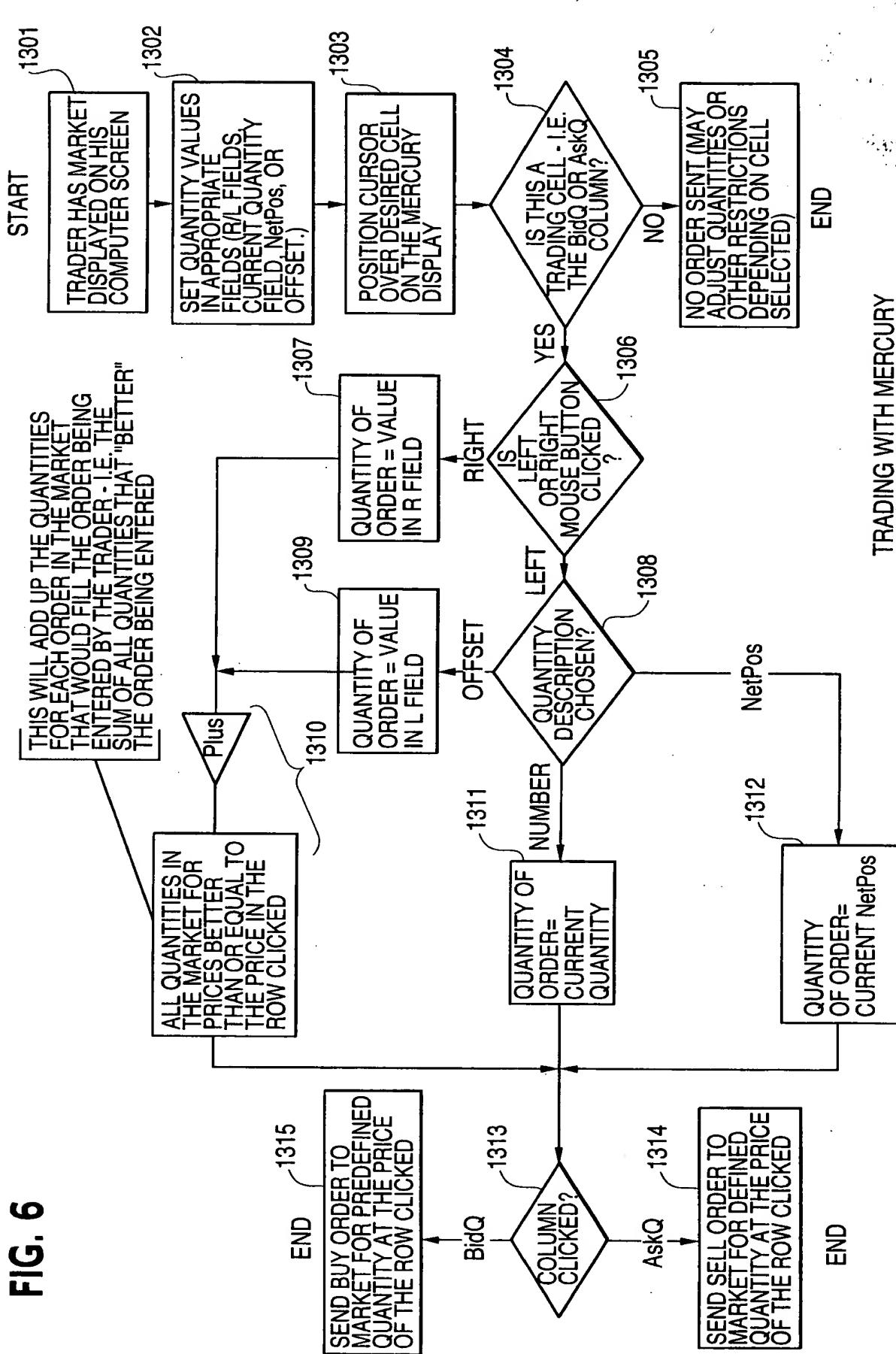
SYCOM FGBL DEC99		-			X	
E/W	10:48:44	BidQ	AskQ	Prc	LTQ	
	L	3				
	R	5				
	720					
	X	10				
	0					
	10	1H				
	50	3H				
S 10 W 14	1K	5H				
	CLR		43		92	
	X	10	125		91	
	17		97		90	
B 0 W 15	CXL		18		89	
B 0 W 13	+ -		97		88	
	NET 0		30		87	
B 0 W 17	NET REAL		43		86	
	110				85	
	23				84	
	31				83	
	125				82	
	21				81	

1101

FIG. 5

SYCOM FGBL DEC99

E/W	10:48:44		BidQ	AskQ	Prc	LTQ
	L	3		104	99	
1206	R	5		24	98	
1205		720		33	97	
	X	10		115	96	
		0		32	95	
	10	1H		27	94	
	50	3H		63	93	
S 0 W 24	1K	5H		45	92	
S 0 W 7	CLR			28	91	
1204	X	10		20	90	10
	17	▼		18	89	
	CXL			97	88	
	+	-		30	87	
	NET 0			43	86	
	NET REAL			110	85	
				23	84	
				31	83	
				125	82	
				21	81	
1208			1201	1202	1203	1207



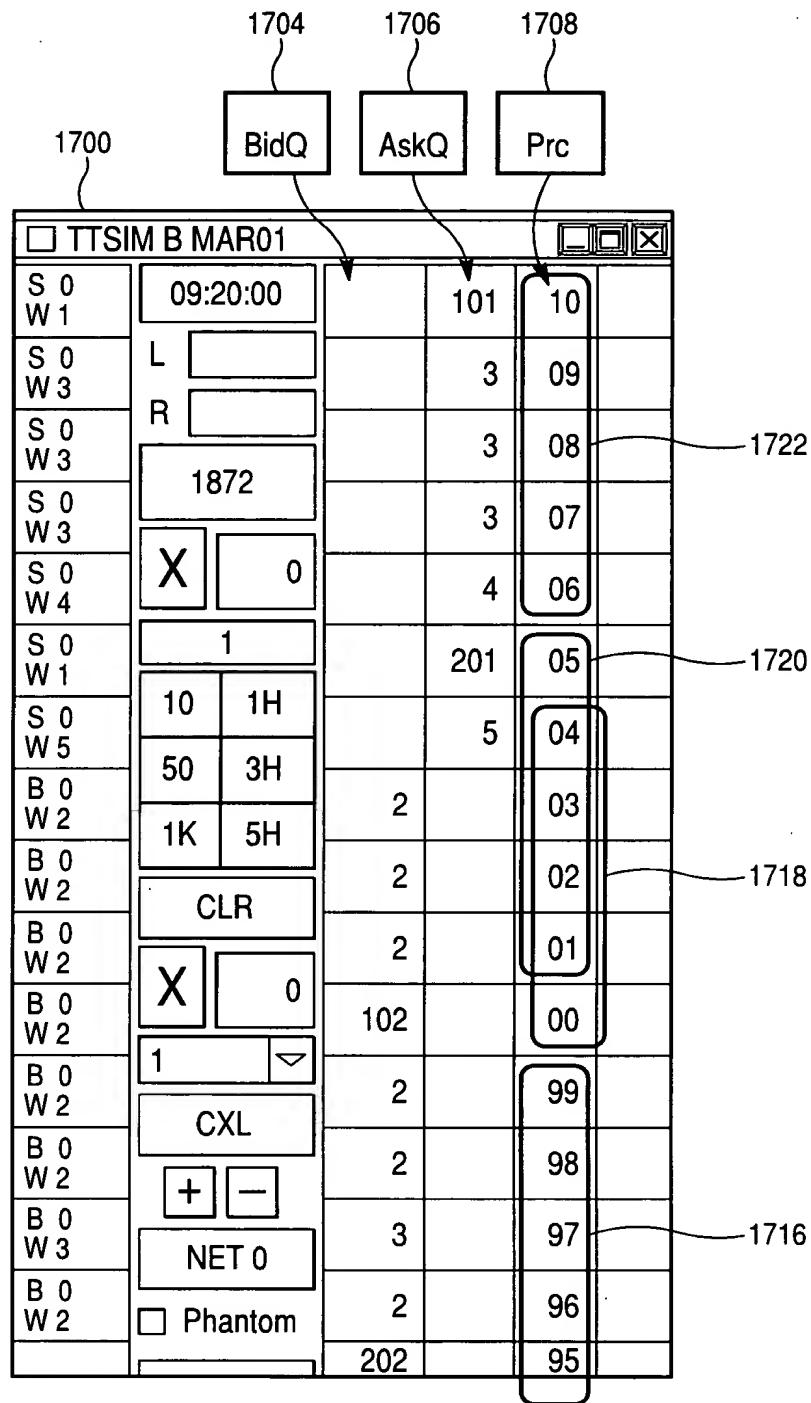


Fig. 7A

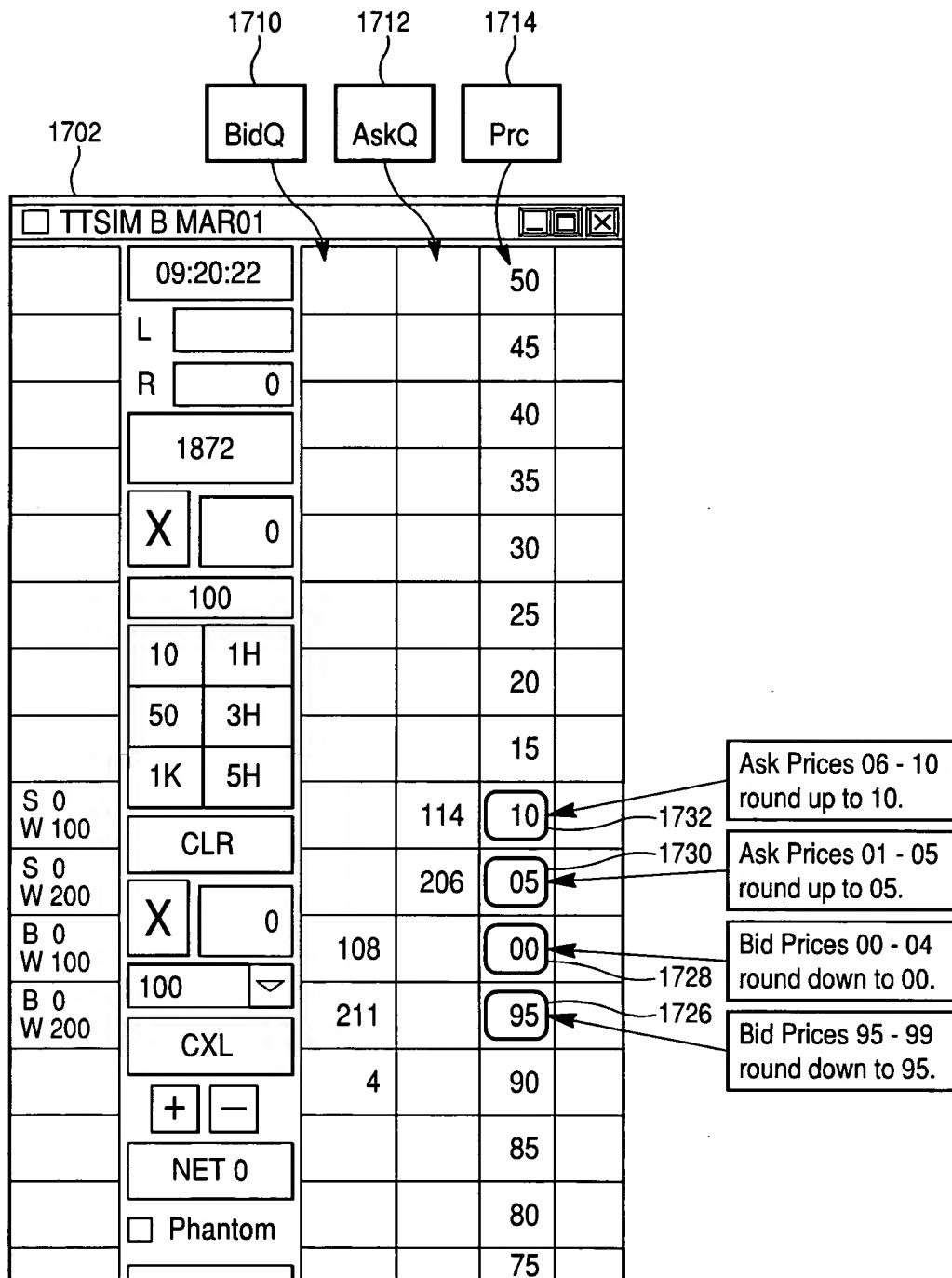


Fig. 7B

Title: CLICK BASED TRADING WITH
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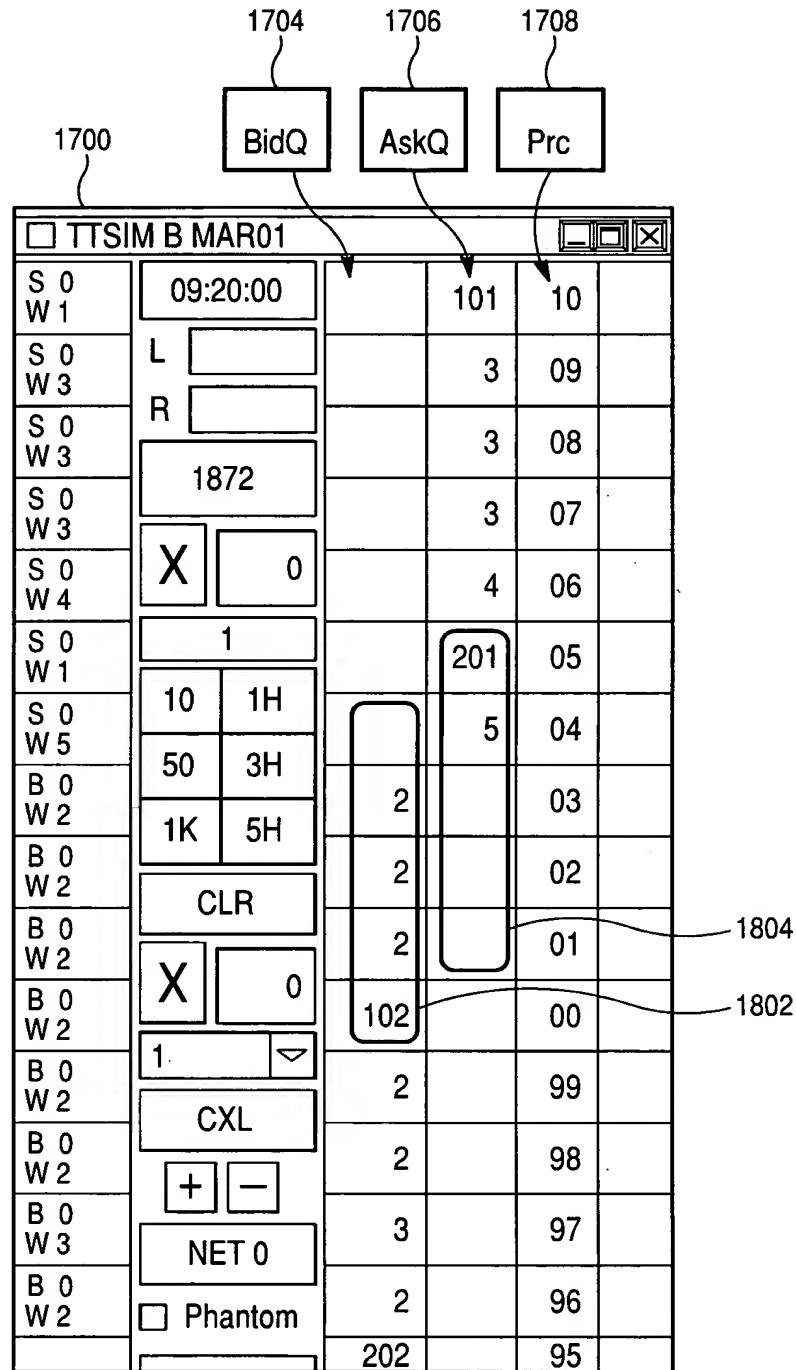


Fig. 8A

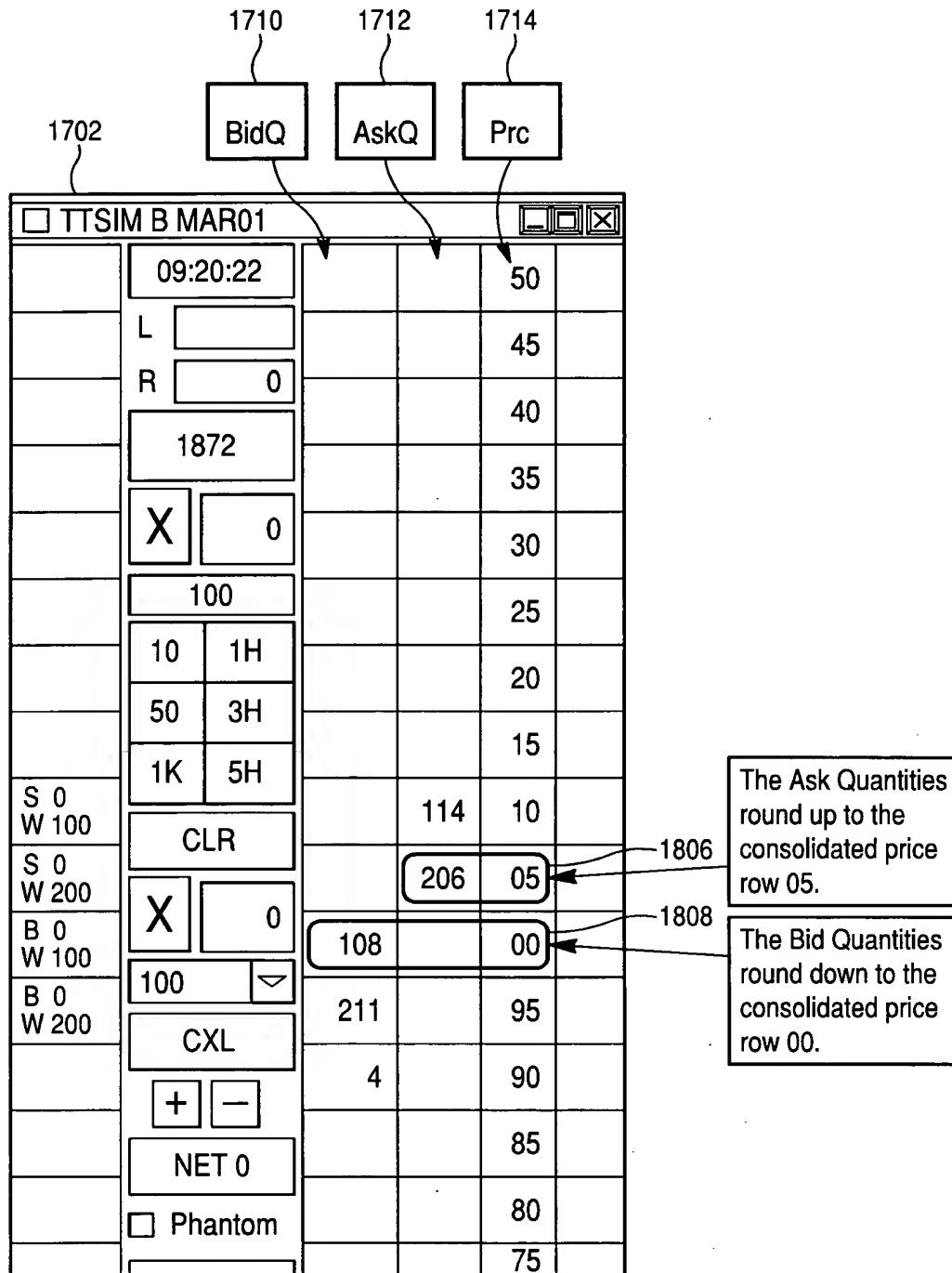


Fig. 8B

Title: CLICK BASED TRADING WITH
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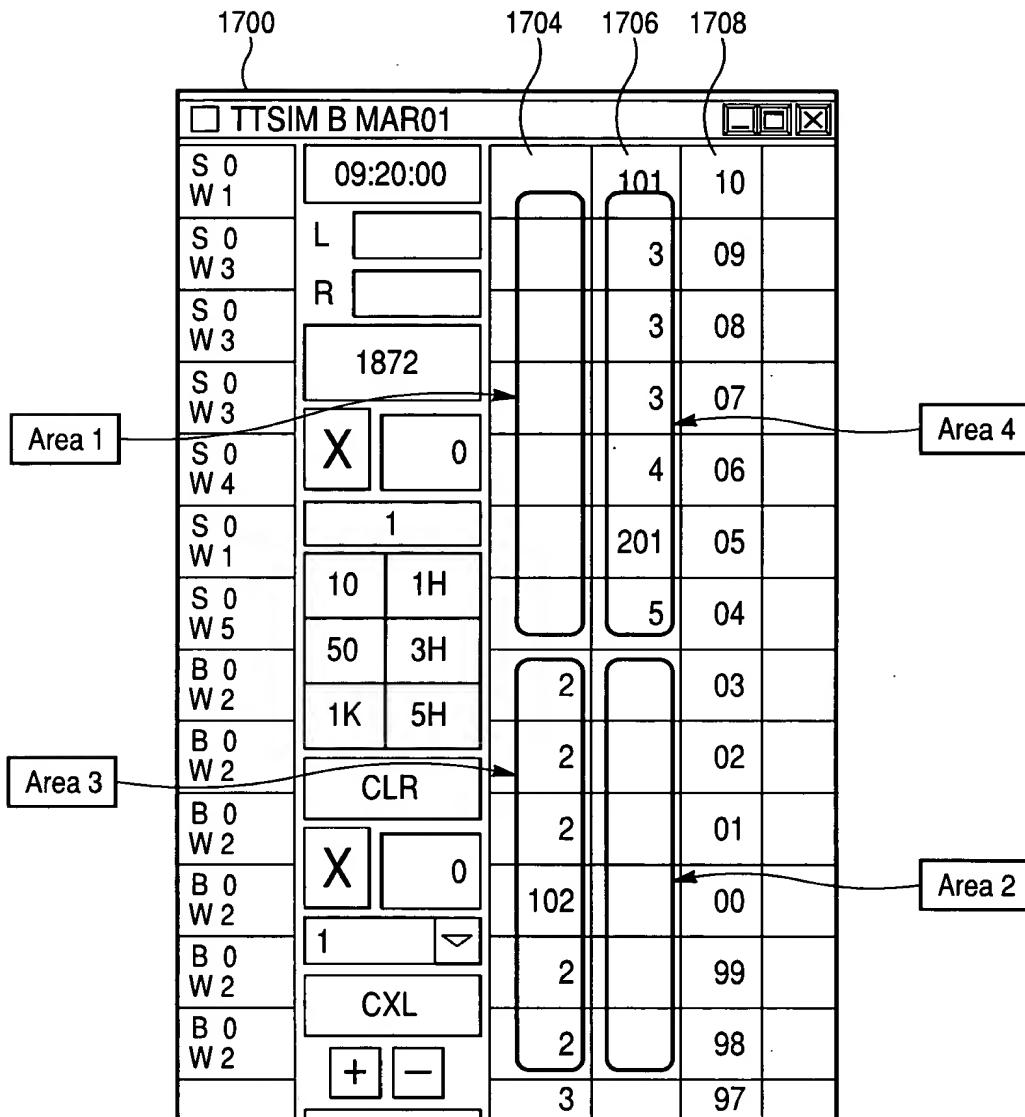


Fig. 9

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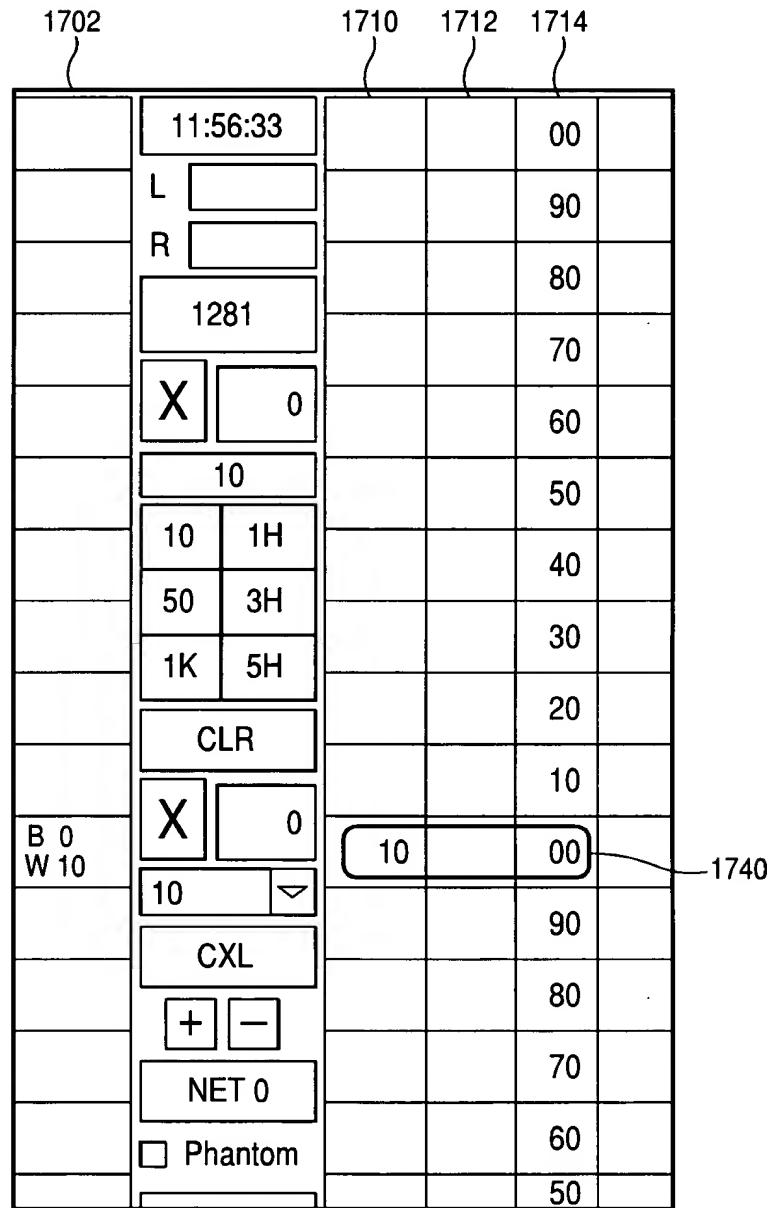


Fig. 10

**Title: CLICK BASED TRADING WITH
INTUITIVE GRID DISPLAY OF MARKET
DEPTH AND PRICE CONSOLIDATION**

Fig. 12

Fig. 11

Title: CLICK BASED TRADING WITH
INTUITIVE GRID DISPLAY OF MARKET
DEPTH AND PRICE CONSOLIDATION
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1704	1281	X	0	1	10	11	1706	1708
					1H	1	09	
	B 0 W 1	10	3H	2		08		
	B 0 W 2	50	5H			07		
		1K				06		
	CLR			3	05			
			X	0	04			
	B 0 W 3			1	2	03		
				CXL				
	B 0 W 2				1	02		
	B 0 W 1			+	-			
							NET 0	
	B 0 W 1						Phantom	00
							NET REAL	99

Fig. 14

Fig. 13

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Fig. 16

Fig. 15

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Fig. 18

Fig. 17

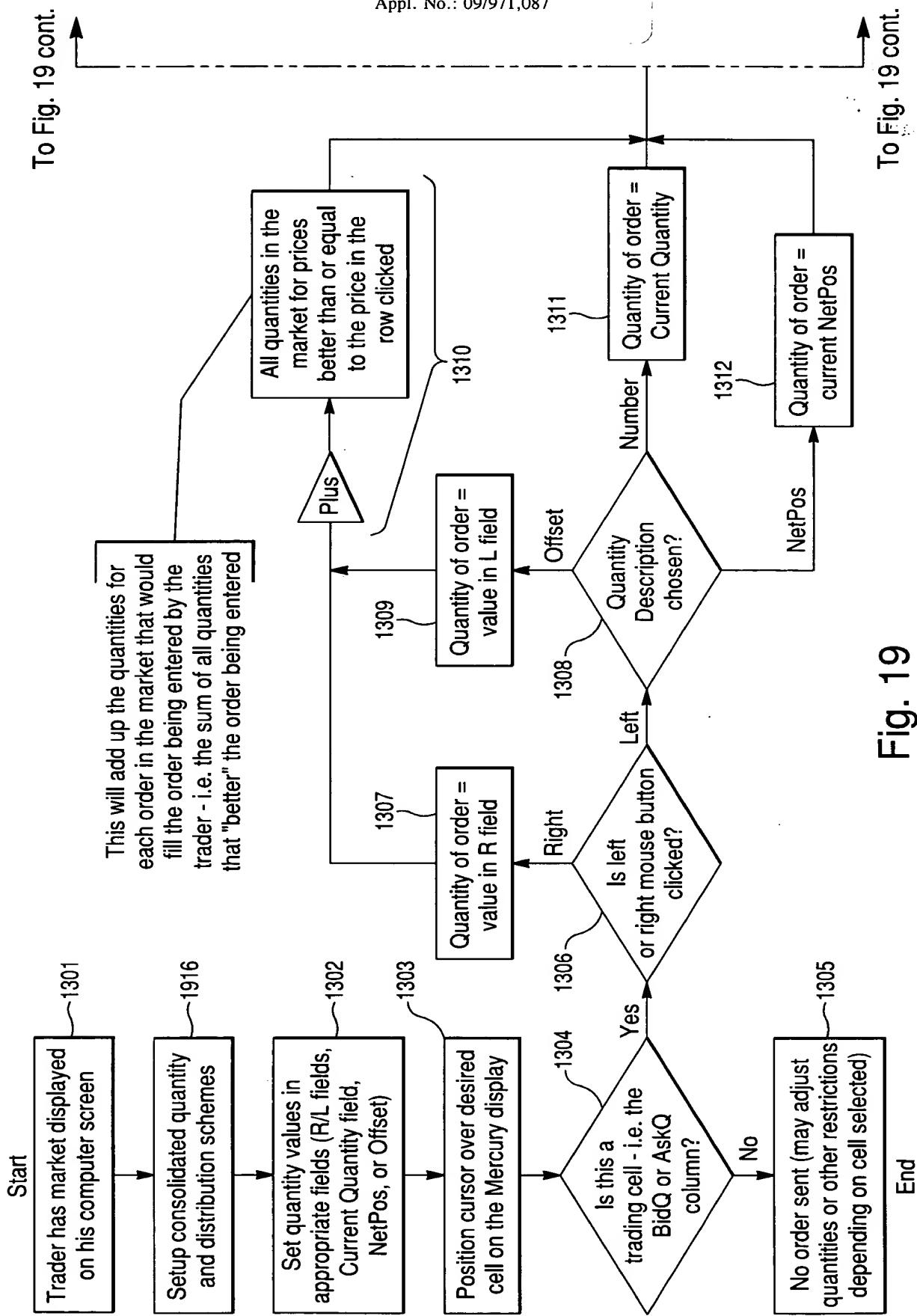


Fig. 19

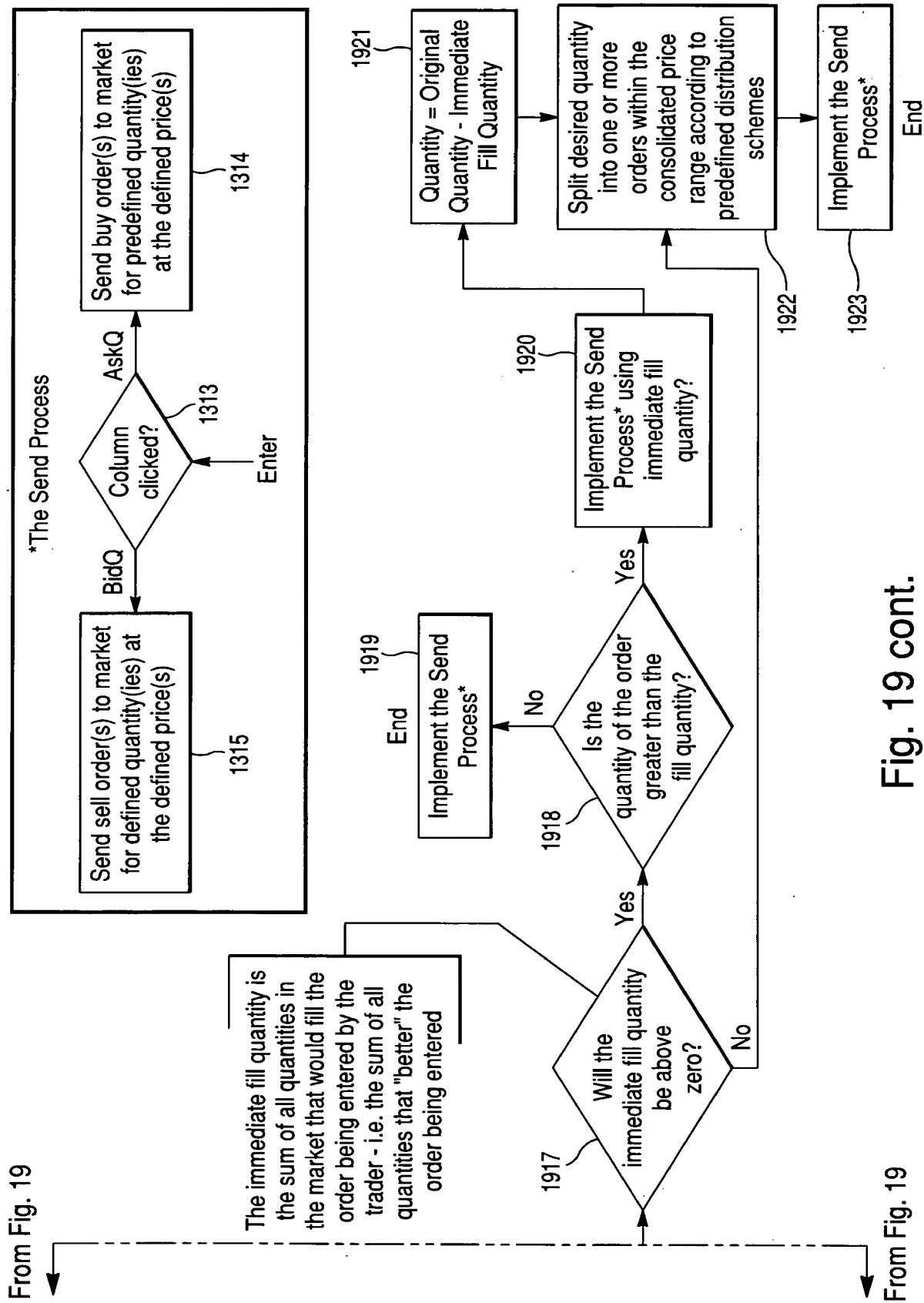


Fig. 19 cont.